

Mazin A M Al Janabi

List of Publications by Year in descending order

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57
papers

695
citations

623734

14
h-index

677142

22
g-index

59
all docs

59
docs citations

59
times ranked

240
citing authors

#	ARTICLE	IF	CITATIONS
1	An empirical investigation of the informational efficiency of the GCC equity markets: Evidence from bootstrap simulation. <i>International Review of Financial Analysis</i> , 2010, 19, 47-54.	6.6	80
2	Multivariate dependence and portfolio optimization algorithms under illiquid market scenarios. <i>European Journal of Operational Research</i> , 2017, 259, 1121-1131.	5.7	47
3	Global financial crisis and dependence risk analysis of sector portfolios: a vine copula approach. <i>Applied Economics</i> , 2017, 49, 2409-2427.	2.2	41
4	Optimal and coherent economic-capital structures: evidence from long and short-sales trading positions under illiquid market perspectives. <i>Annals of Operations Research</i> , 2013, 205, 109-139.	4.1	31
5	Leveraging random forest in micro-enterprises credit risk modelling for accuracy and interpretability. <i>International Journal of Finance and Economics</i> , 2022, 27, 3713-3729.	3.5	30
6	Optimal and investable portfolios: An empirical analysis with scenario optimization algorithms under crisis market prospects. <i>Economic Modelling</i> , 2014, 40, 369-381.	3.8	26
7	Optimal commodity asset allocation with a coherent market risk modeling. <i>Review of Financial Economics</i> , 2012, 21, 131-140.	1.1	23
8	Liquidity-adjusted value-at-risk optimization of a multi-asset portfolio using a vine copula approach. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 536, 122579.	2.6	23
9	Time lag dependence, cross-correlation and risk analysis of US energy and non-energy stock portfolios. <i>Journal of Asset Management</i> , 2015, 16, 467-483.	1.5	21
10	Pricing of time-varying illiquidity within the Eurozone: Evidence using a Markov switching liquidity-adjusted capital asset pricing model. <i>International Review of Financial Analysis</i> , 2019, 64, 145-158.	6.6	21
11	Equity trading risk management: the case of Casablanca Stock Exchange. <i>International Journal of Risk Assessment and Management</i> , 2007, 7, 535.	0.1	19
12	Modeling Time-Varying Volatility and Expected Returns: Evidence from the GCC and MENA Regions. <i>Emerging Markets Finance and Trade</i> , 2010, 46, 39-47.	3.1	19
13	A generalized theoretical modelling approach for the assessment of economic-capital under asset market liquidity risk constraints. <i>Service Industries Journal</i> , 2011, 31, 2193-2221.	8.3	19
14	Integrating Liquidity Risk Factor into a Parametric Value at Risk Method. <i>Journal of Trading</i> , 2008, 3, 76-87.	0.2	18
15	Forecasting of dependence, market, and investment risks of a global index portfolio. <i>Journal of Forecasting</i> , 2020, 39, 512-532.	2.8	18
16	Volatility Spillover Among Equity and Commodity Markets. <i>SAGE Open</i> , 2020, 10, 215824402092441.	1.7	18
17	Commodity price risk management: Valuation of large trading portfolios under adverse and illiquid market settings. <i>Journal of Derivatives and Hedge Funds</i> , 2009, 15, 15-50.	0.3	16
18	Multivariate portfolio optimization under illiquid market prospects: a review of theoretical algorithms and practical techniques for liquidity risk management. <i>Journal of Modelling in Management</i> , 2021, 16, 288-309.	1.9	16

#	ARTICLE	IF	CITATIONS
19	Foreign exchange trading risk management with value at risk. <i>Journal of Risk Finance</i> , 2006, 7, 273-291.	5.6	13
20	Proactive risk management in emerging and Islamic financial markets. <i>Humanomics</i> , 2008, 24, 74-94.	0.6	13
21	Trading Risk Management: Practical Applications to Emerging Markets. , 2005, , 91-136.		13
22	Measuring market and credit risk under Solvency II: evaluation of the standard technique versus internal models for stock and bond markets. <i>European Actuarial Journal</i> , 2020, 10, 425-456.	1.1	12
23	On the inception of sound derivative products in emerging markets. <i>Journal of Financial Regulation and Compliance</i> , 2006, 14, 151-164.	1.5	11
24	A practical approach to market risk analysis and control: empirical test of the Mexican foreign exchange and stock markets. <i>International Journal of Risk Assessment and Management</i> , 2008, 9, 70.	0.1	11
25	Market Liquidity and Strategic Asset Allocation: Applications to GCC Stock Exchanges. <i>Middle East Development Journal</i> , 2009, 1, 227-254.	0.8	11
26	On the use of value at risk for managing foreign exchange exposure in large portfolios. <i>Journal of Risk Finance</i> , 2007, 8, 260-287.	5.6	10
27	Modeling coherent trading risk parameters under illiquid market perspective. <i>Studies in Economics and Finance</i> , 2011, 28, 301-320.	2.1	10
28	Is optimum always optimal? A revisit of the mean-variance method under nonlinear measures of dependence and non-normal liquidity constraints. <i>Journal of Forecasting</i> , 2021, 40, 387-415.	2.8	10
29	Internal regulations and procedures for financial trading units. <i>Journal of Banking Regulation</i> , 2008, 9, 116-130.	2.2	9
30	Dynamic equity asset allocation with liquidity-adjusted market risk criterion: Appraisal of efficient and coherent portfolios. <i>Journal of Asset Management</i> , 2011, 12, 378-394.	1.5	9
31	Optimization algorithms and investment portfolio analytics with machine learning techniques under time-varying liquidity constraints. <i>Journal of Modelling in Management</i> , 2022, 17, 864-895.	1.9	9
32	Internal risk control benchmark setting for foreign exchange exposure. <i>Journal of Financial Regulation and Compliance</i> , 2006, 14, 84-111.	1.5	8
33	Incorporating Asset Liquidity Effects in Risk-Capital Modeling. <i>Review of Middle East Economics and Finance</i> , 2010, 6, .	0.3	8
34	Derivatives securities in emerging MENA markets: Structuring lessons from other financial markets. <i>Journal of Banking Regulation</i> , 2012, 13, 73-85.	2.2	8
35	Risk analysis, reporting and control of equity trading exposure: Viable applications to the Mexican financial markets. <i>Journal of Derivatives and Hedge Funds</i> , 2007, 13, 33-58.	0.3	7
36	On the appropriate function of trading risk management units: Primary roles and rational use of internal models. <i>Journal of Banking Regulation</i> , 2008, 10, 68-87.	2.2	7

#	ARTICLE	IF	CITATIONS
37	Risk Management in Trading and Investment Portfolios. Journal of Emerging Market Finance, 2012, 11, 189-229.	1.0	6
38	Scenario optimization technique for the assessment of downside-risk and investable portfolios in post-financial crisis. International Journal of Financial Engineering, 2015, 02, 1550028.	0.5	5
39	Tactical Risk Analysis in Emerging Markets in the Wake of the Credit Crunch and Ensuing Sub-prime Financial Crisis. , 2014, , 413-446.		3
40	On the appraisal of LVaR throughout the close-out period: an investment management outlook from recent global financial crisis. International Journal of Management Practice, 2013, 6, 248.	0.3	2
41	Value at Risk Prediction under Illiquid Market Conditions: A Comparison of Alternative Modeling Strategies. , 2016, , 253-291.		2
42	Systematic Market and Asset Liquidity Risk Processes for Machine Learning: Robust Modeling Algorithms for Multiple-Assets Portfolios. Profiles in Operations Research, 2021, , 155-188.	0.4	2
43	Theoretical and practical foundations of liquidity-adjusted value-at-risk (LVaR). , 2019, , 1-31.		2
44	Commodity Marketsâ€™ Asset Allocation with Robust Liquidity Risk Management Optimization Parameters. , 2020, , 197-235.		2
45	A Novel Modeling Technique for the Forecasting of Multiple-Asset Trading Volumes: Innovative Initial-Value-Problem Differential Equation Algorithms for Reinforcement Machine Learning. Complexity, 2022, 2022, 1-16.	1.6	2
46	Modeling credit risk with a multi-stage hybrid model: An alternative statistical approach. Journal of Forecasting, 2022, 41, 1386-1415.	2.8	2
47	Asset Market Liquidity Risk Management: A Generalized Theoretical Modeling Approach for Trading and Fund Management Portfolios. SSRN Electronic Journal, 0, , .	0.4	1
48	Risk Management in Emerging and Islamic Markets in Light of the Subprime Global Financial Crisis. Advances in Finance, Accounting, and Economics, 2020, , 98-127.	0.3	1
49	On the Assessment of Coherent Economic-Capital Structures. SSRN Electronic Journal, 0, , .	0.4	0
50	Evaluation of Optimal and Coherent Risk-Capital Structures Under Adverse Market Outlooks. SSRN Electronic Journal, 0, , .	0.4	0
51	Risk Management in Emerging Markets in Post 2007â€™2009 Financial Crisis: Robust Algorithms and Optimization Techniques Under Extreme Events Market Scenarios. , 2020, , 129-157.		0
52	Splines, Heat, and IPOs: Advances in the Measurement of Aggregate IPO Issuance and Performance. , 2020, , 2373-2397.		0
53	Opacity, Stale Pricing, Extreme Bounds Analysis, and Hedge Fund Performance: Making Sense of Reported Hedge Fund Returns. , 2020, , 3193-3217.		0
54	Evaluation of Optimum and Coherent Economic-Capital Portfolios Under Complex Market Prospects. Advances in Data Mining and Database Management Book Series, 2020, , 214-230.	0.5	0

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55	Strategic Corporate Decision Making With Market and Liquidity Risk Management. Impact of Meat Consumption on Health and Environmental Sustainability, 2020, , 307-318.	0.4	0
56	Constrained optimization algorithms for the computation of investable portfolios analytics: evaluation of economic-capital parameters for performance measurement and improvement. Studies in Economics and Finance, 2022, ahead-of-print, .	2.1	0
57	Transformation of Derivatives Securities in Emerging Markets: Policy Implications in Light of the 2007â€“2009 Global Financial Crisis and COVID-19 Pandemic. Transformations in Banking, Finance and Regulation, 2022, , 757-786.	0.1	0